

DRAWINGS
FOR
APPLICATION
FOR
UNITED STATES LETTERS PATENT

TITLE: CONTROLLING A TRADING ACCOUNT OWNED BY A
SECURITIES TRADER

APPLICANTS: THURSTON GILMAN, DAVID GELFOND, SCOTT
GILMAN, ALEKE MSUMBA AND PAUL BONNARIGO

FIGURES: 1 through 67

SHEETS: 31

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February 6, 2001

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Samantha Bell
Typed or Printed Name of Person Signing Certificate

FIG. 1a

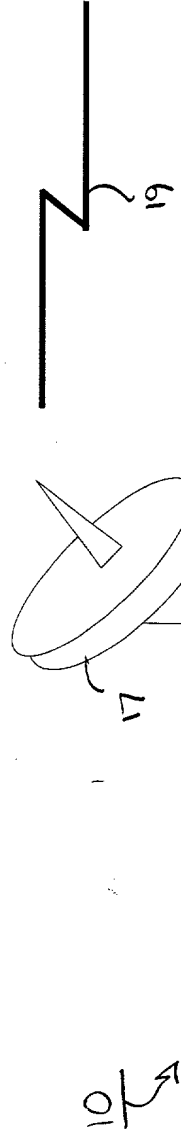
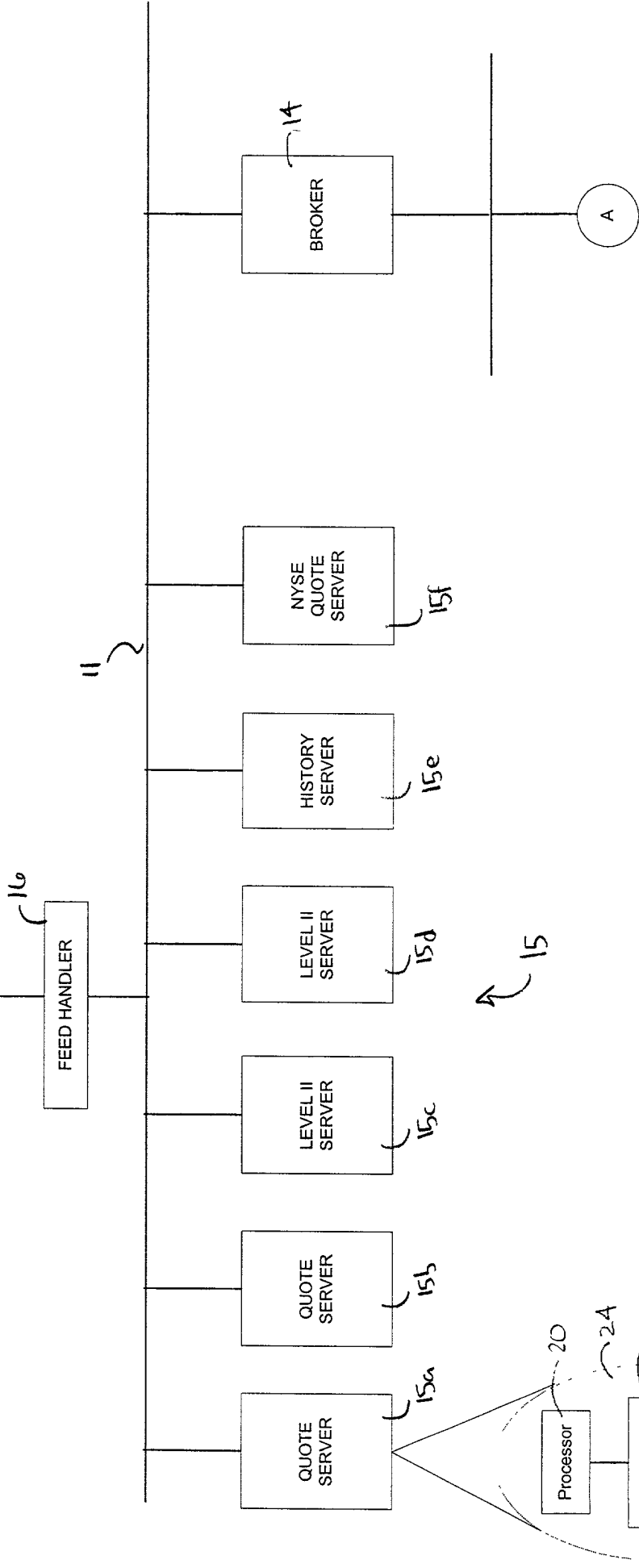


FIG. 1
FIG. 1a
FIG. 1b



15

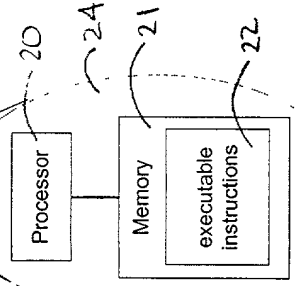


FIG. 1a

FIG. 1b is a block diagram of a system architecture for a data feed network.

FROM DATA FEED NETWORK

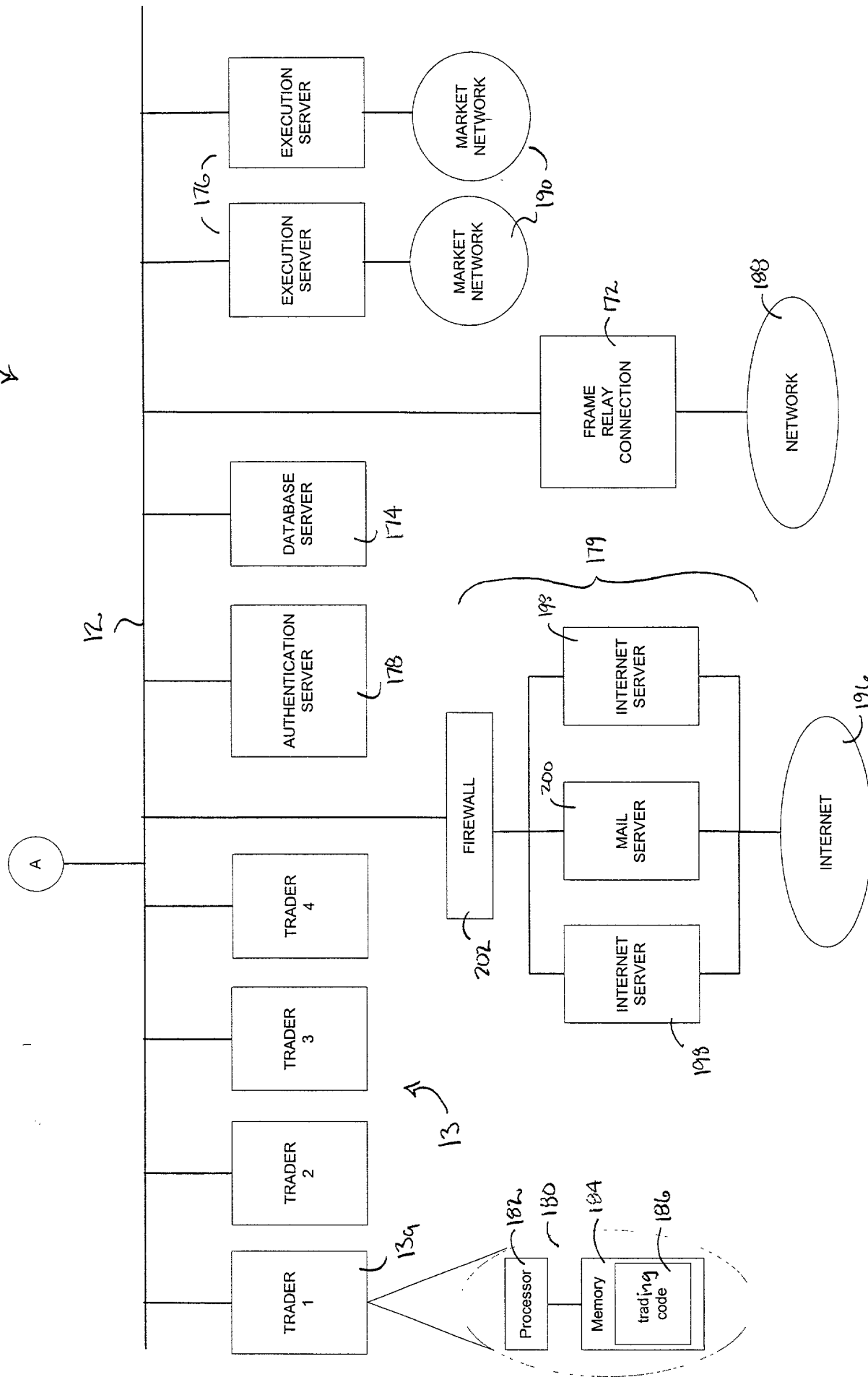


FIG. 1b

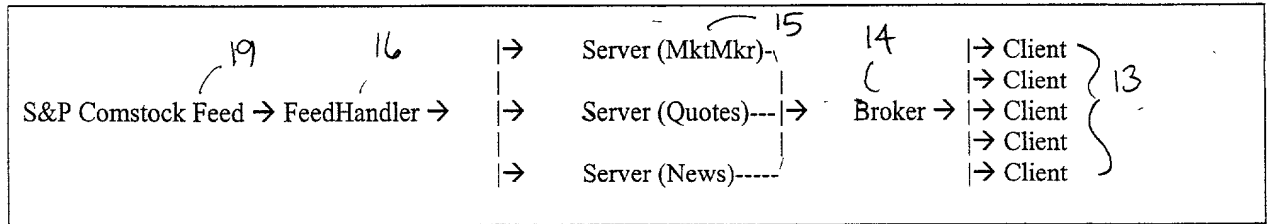


FIG. 2

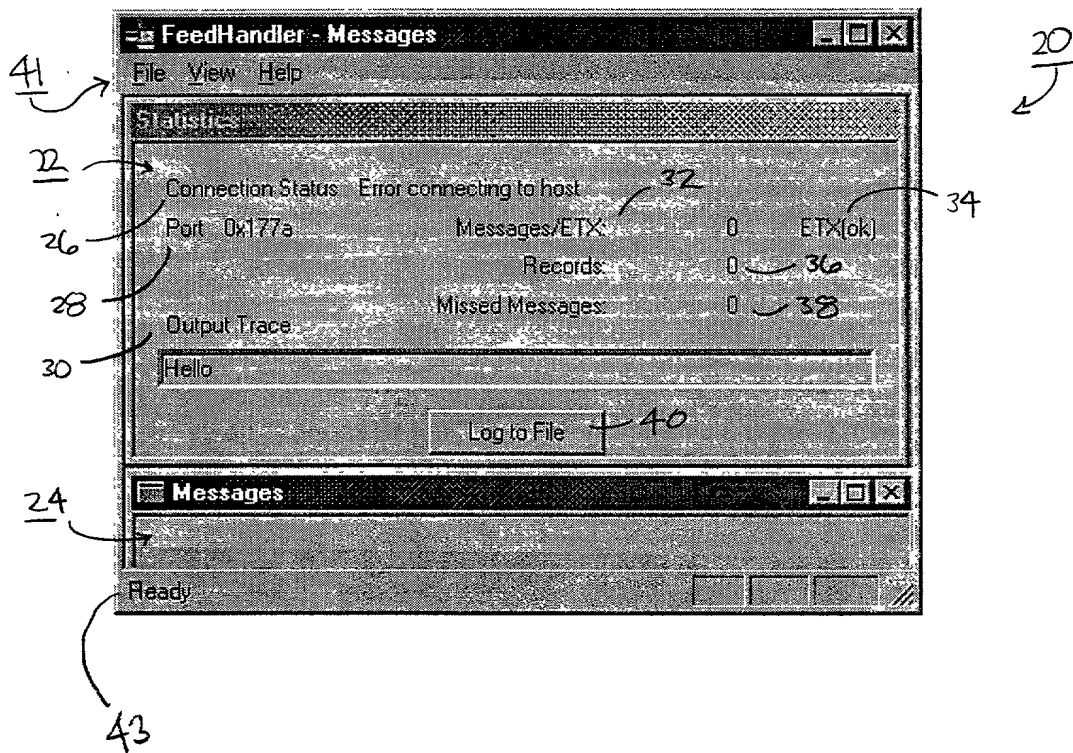


FIG. 3

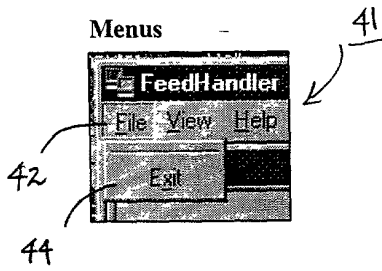


FIG. 4

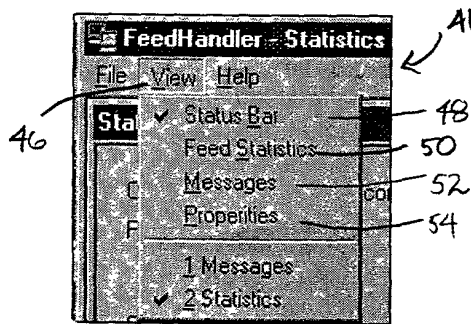


FIG. 5

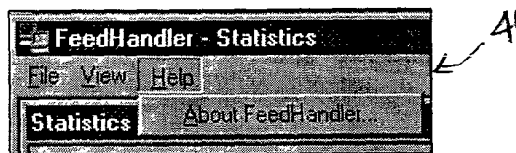


FIG. 6

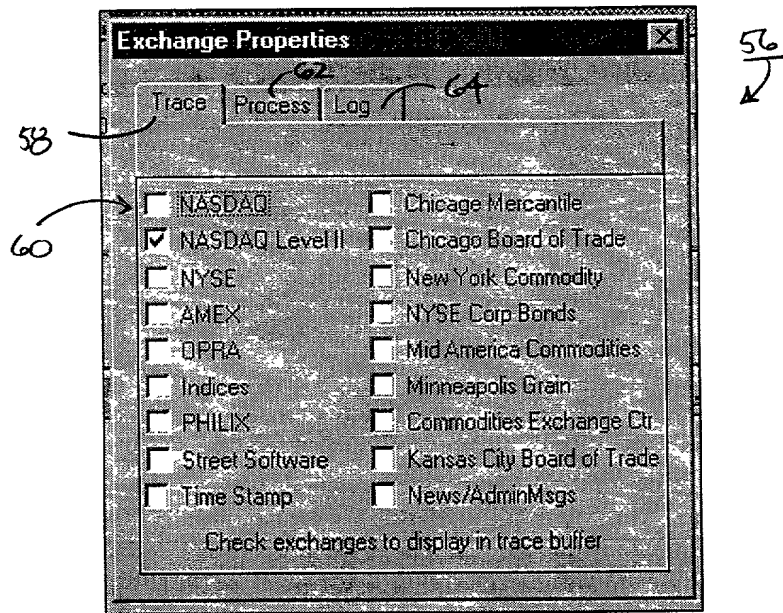


FIG. 7

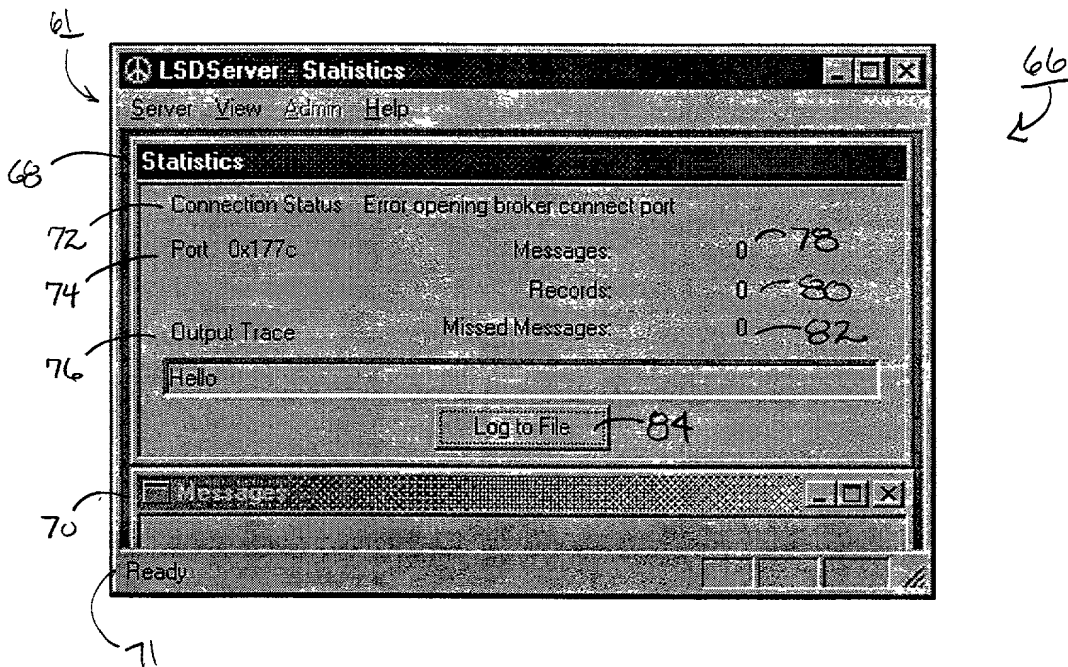


FIG. 8

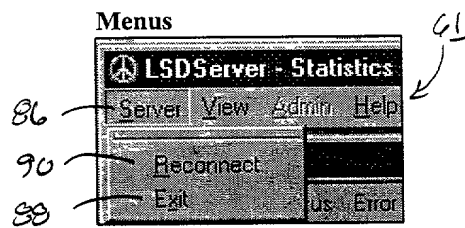


FIG. 9

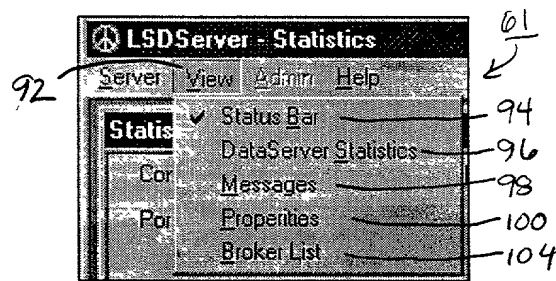


FIG. 10

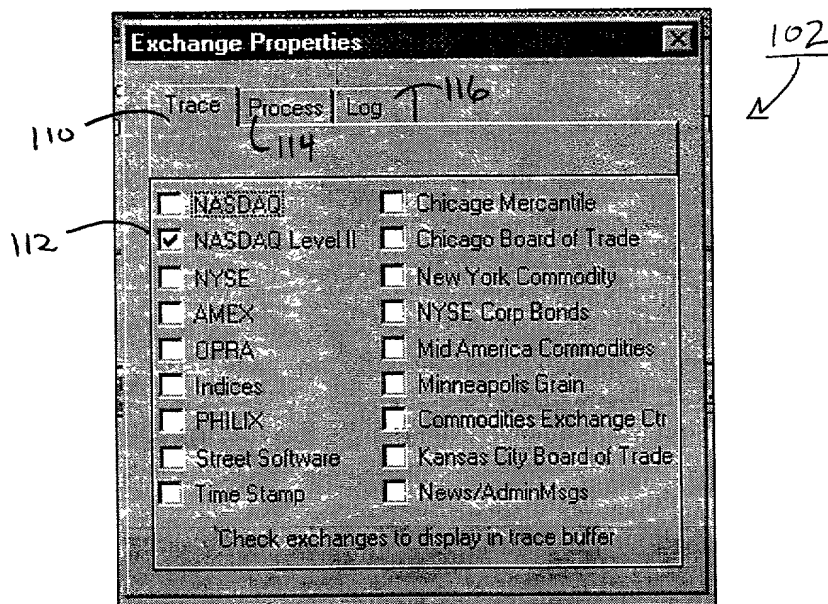


FIG. 11

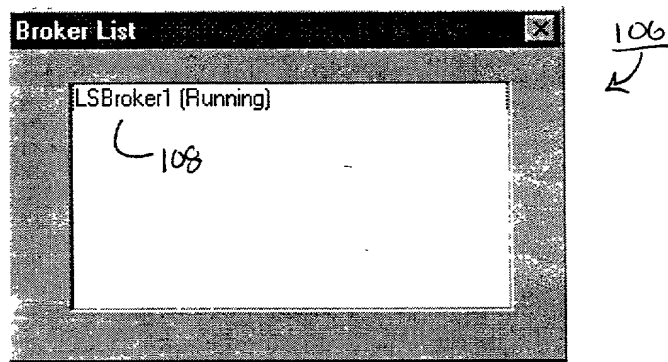


FIG. 12

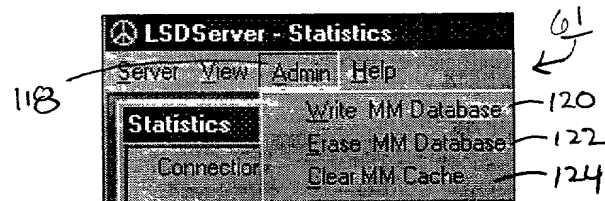


FIG. 13

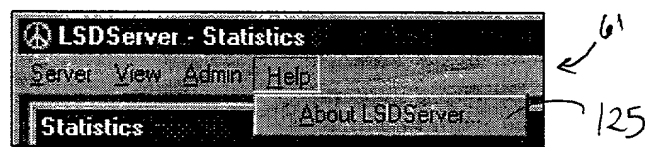


FIG. 14

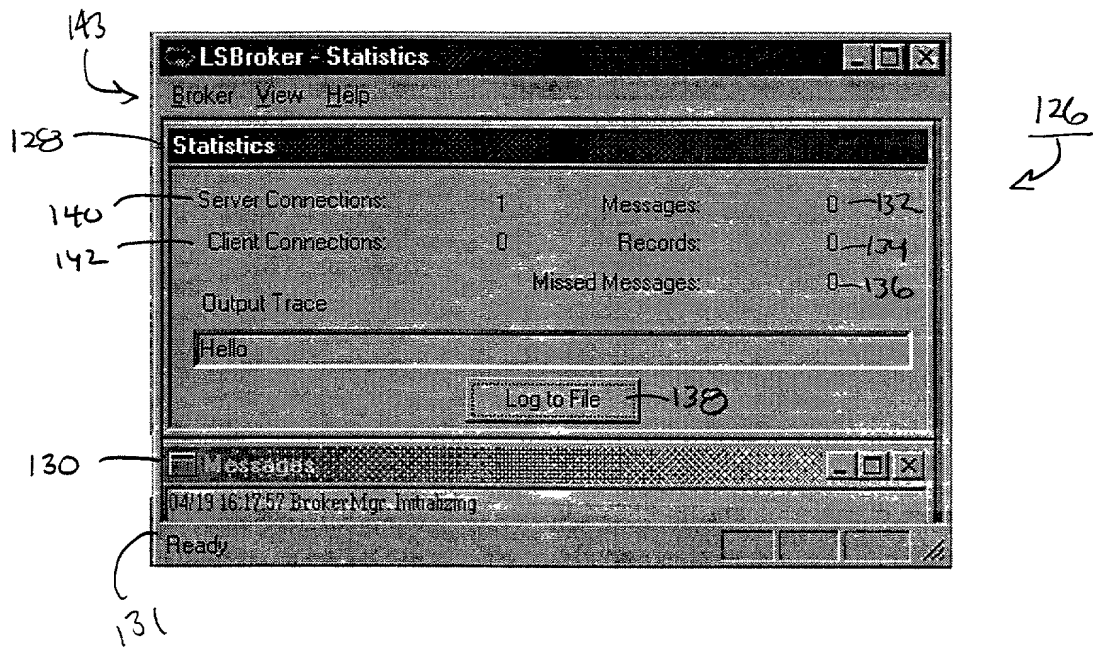


FIG. 15

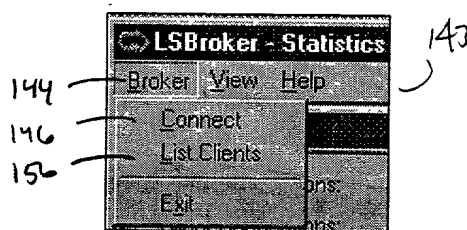


FIG. 16

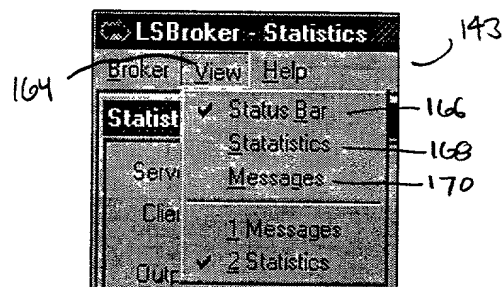


FIG. 17

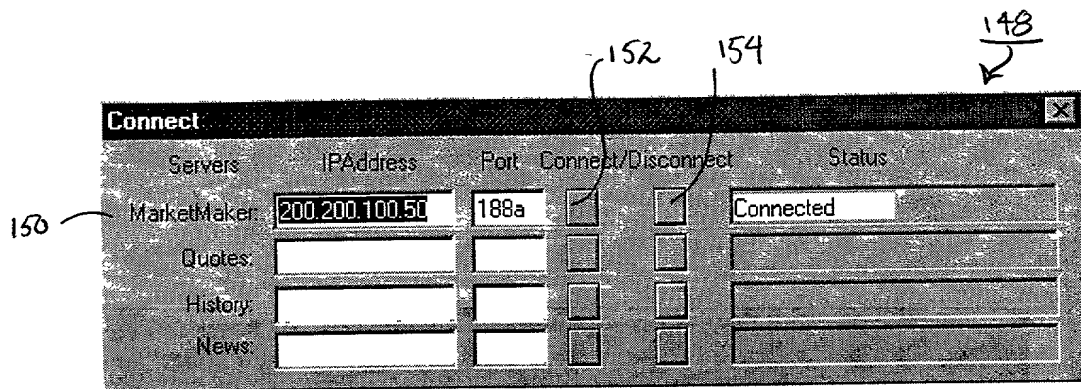


FIG. 18

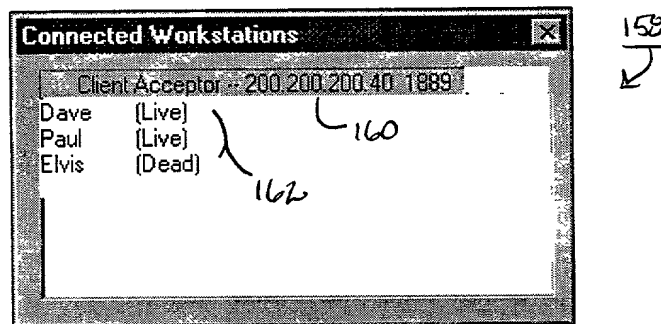


FIG. 19

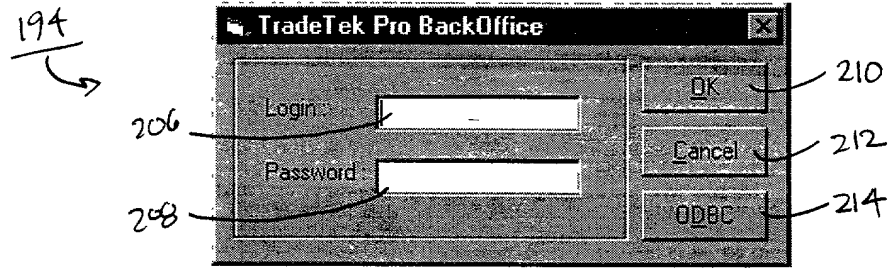


FIG. 20

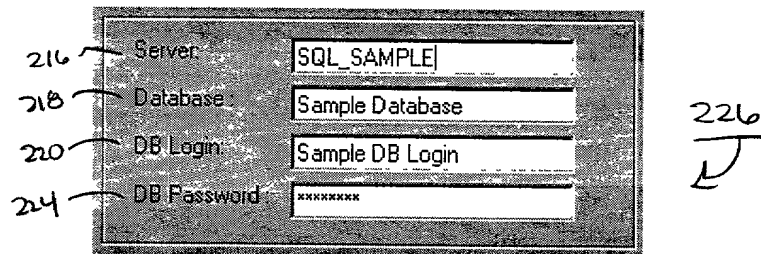


FIG. 21

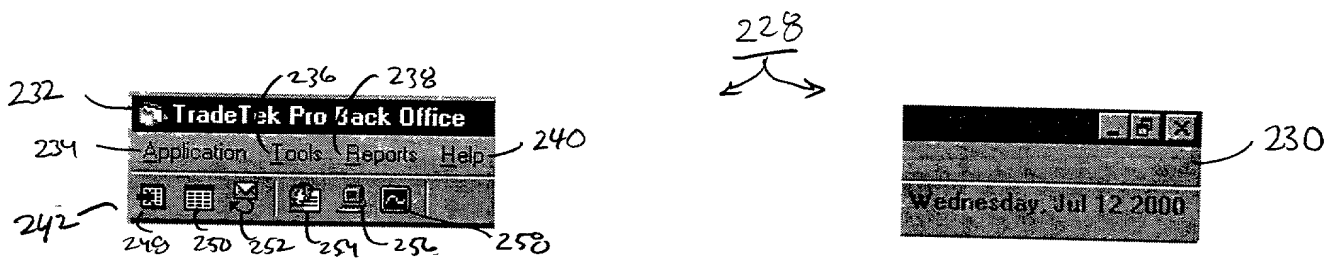


FIG. 22

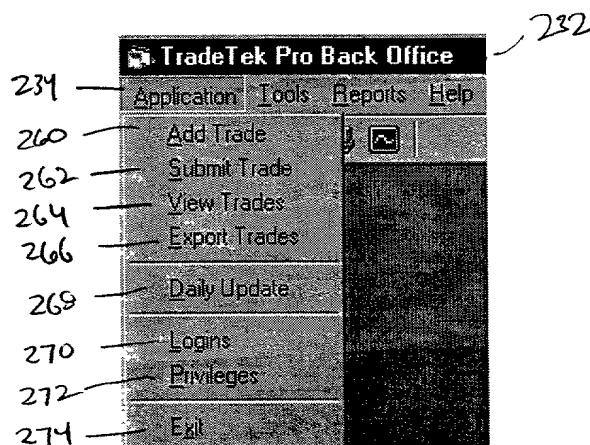


FIG. 23

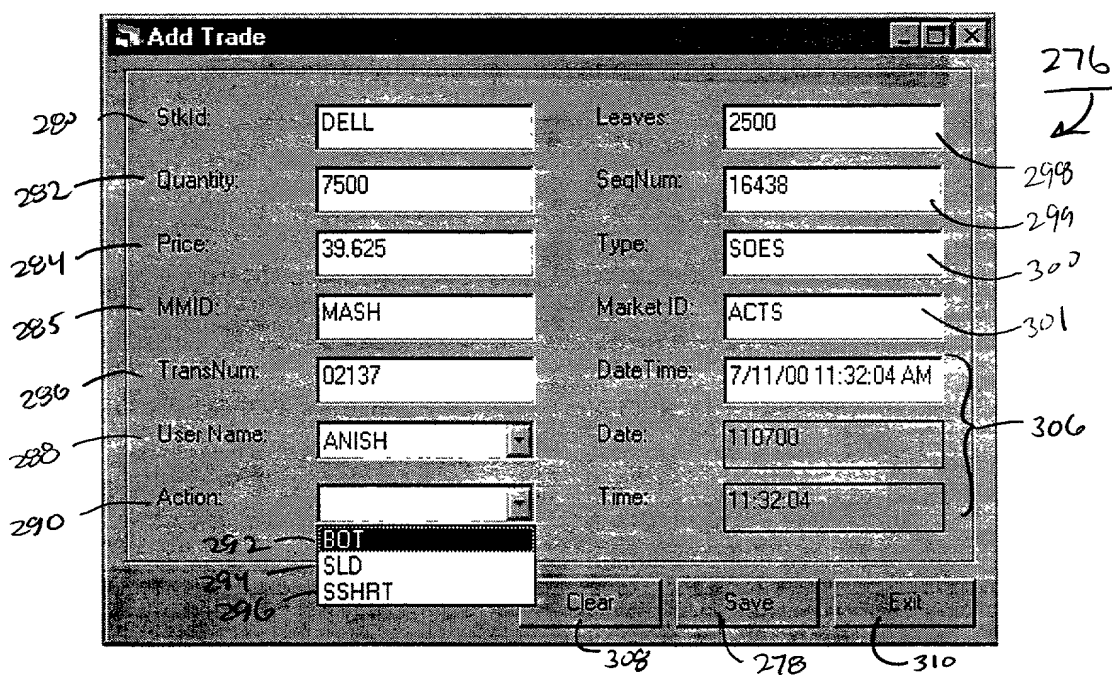


FIG. 24

Submit Trade

314 StkId: DELL 312 UserName: DAVIDA

316 Quantity: 500 320 DateTime: 7/11/00 11:36:28 AM

318 Price: 39.625 321 Server: ISLD

326 Action: BOT 322 Report to Client? ☒ 330

324 BOT

SLD

SSHRT

328 Clear Save Exit

FIG. 25

View Trades

332 Date: 070300 336 Trades: Live 334 Live 376 Sort by: TransNum 338 Show

340

StkId	Quantity	Price	MMId	TransNum	Account	Action
MSFT	100	95 1/2	ARCA	1325	10206300	BOT
SCOT	200	8	ARCA	1326	10206300	BOT

FIG. 26

342

SkId	Quantity	Price	MMid	TransNum	Account
Action	Date	Time	DateTime	Leaves	SeqNum
Matched	StopValue	nPrice	TblIndex	Type	

FIG. 27

378

Export Trades

Date (ddmmyy): 020300 Show

SkId	Quantity	Price	MMid	TransNum	Account	Action	Date
GENE	100	61 11/16	ARCA	129	10206230	BOT	020300
GENE	100	61 11/16	ARCA	131	10206230	BOT	020300
AMGN	100	65 3/4	ARCA	135	10206250	BOT	020300
FCSE	100	4 13/32	ARCA	142	10206250	BOT	020300
YHOO	100	155 7/64	ARCA	146	10206230	SSHRT	020300
YHOO	900	154 7/8	ARCA	147	10206230	SSHRT	020300
IRSN	100	12 1/2	ARCA	150	10206230	BOT	020300
IRSN	500	12 1/2	ARCA	151	10206230	BOT	020300
IRSN	400	12 1/2	ARCA	153	10206230	BOT	020300
IRSN	100	12 1/2	ARCA	154	10206230	BOT	020300

Export to: OATS New Order Report

Login/Pwd: msumbaa winteraa

Firm Name: TradeTek LLC

File Name: OATS020300.txt

Export Exit

FIG. 28

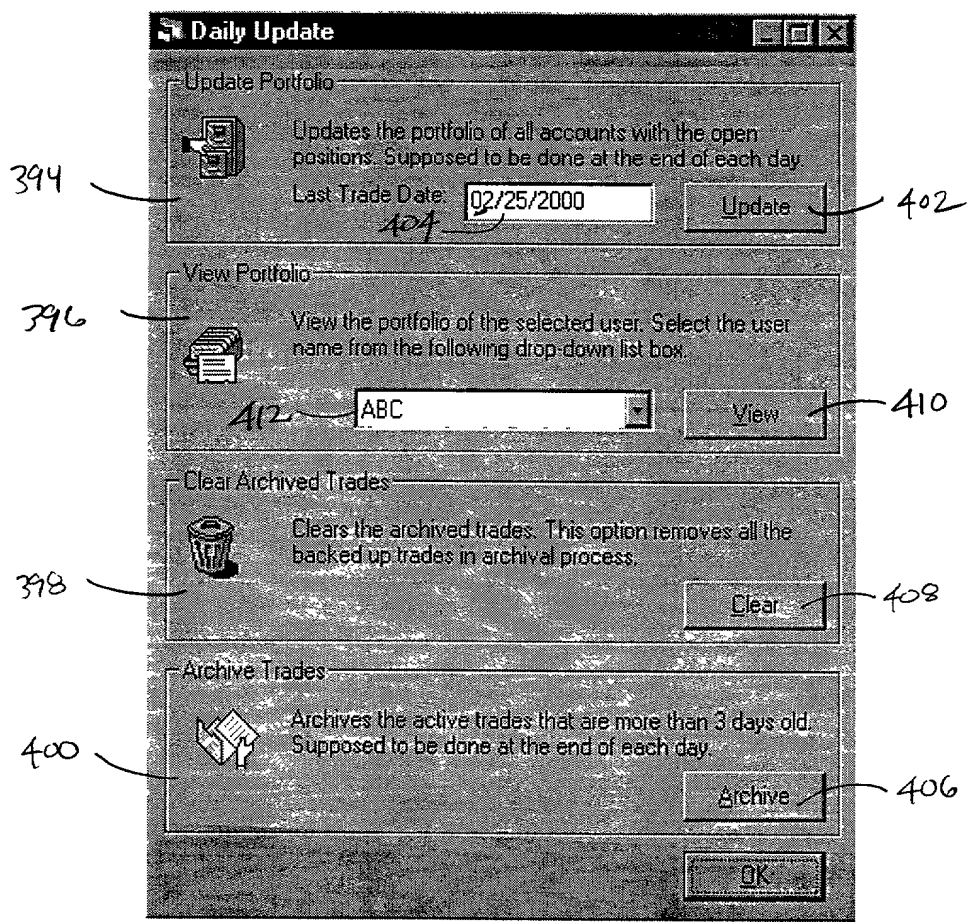


FIG. 29

416

414

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420

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424

Portfolio of NIRANJAN

Stock	Quantity	Price	Date
MSFT	100	95.5000	3/7/00 11:33:05 AM
SCOT	200	8.0000	3/7/00 11:33:05 AM

FIG. 30

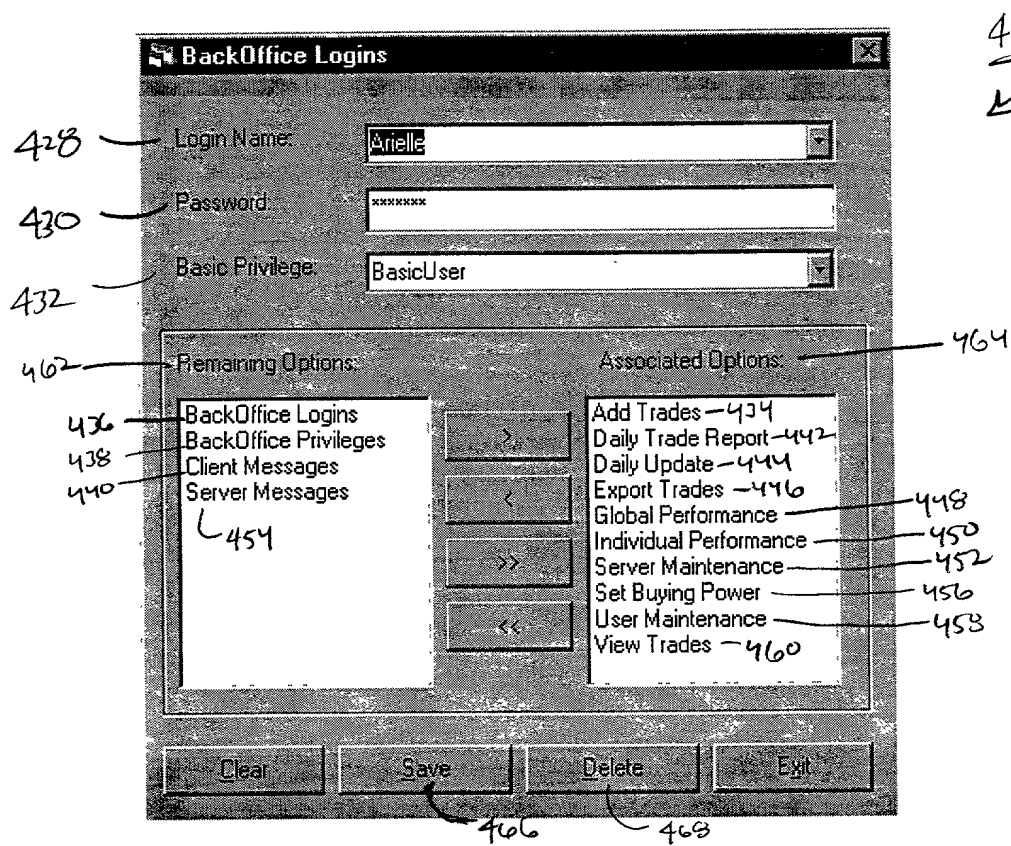


FIG. 31

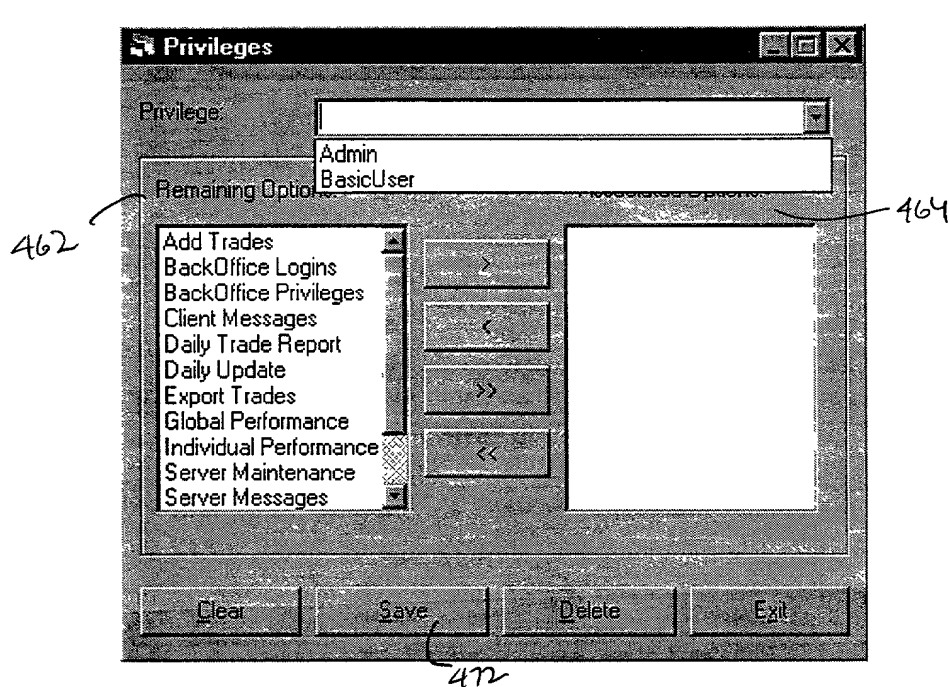


FIG. 32

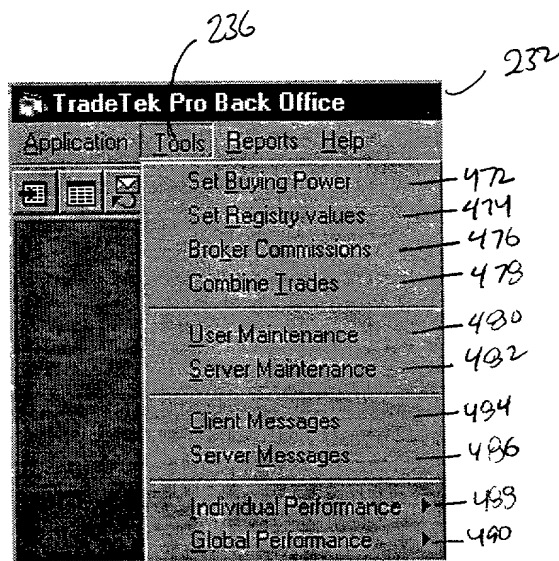


FIG. 33

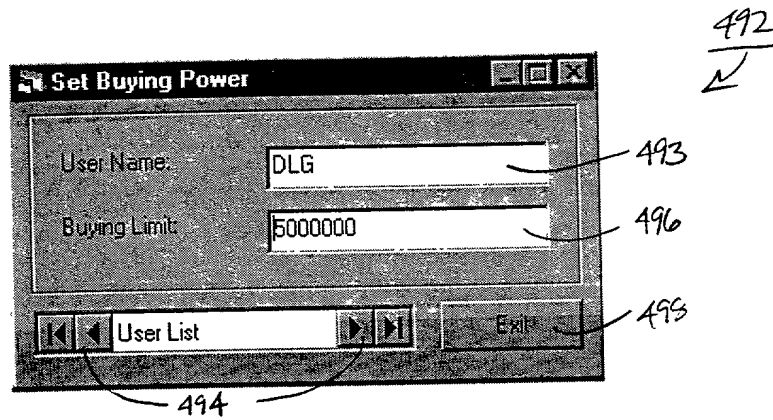
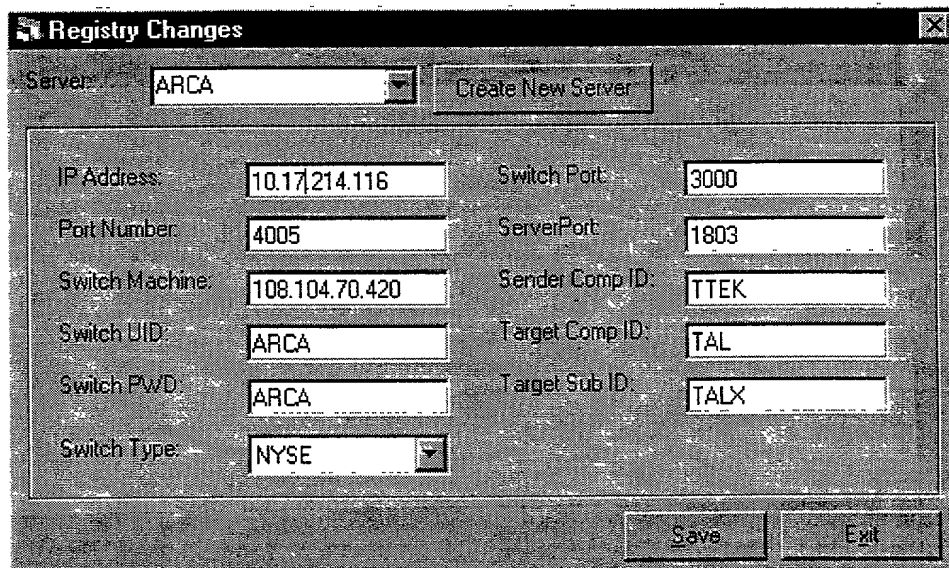


FIG. 34

500
↙

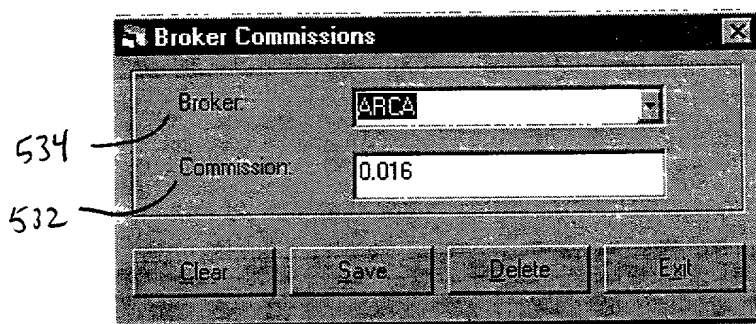


A screenshot of a 'Registry Changes' dialog box. At the top, there is a 'Server' dropdown menu set to 'ARCA' and a 'Create New Server' button. Below this, there are two columns of input fields. The left column contains: 'IP Address' (10.17.214.116), 'Port Number' (4005), 'Switch Machine' (108.104.70.420), 'Switch UID' (ARCA), 'Switch PwD' (ARCA), and 'Switch Type' (NYSE). The right column contains: 'Switch Port' (3000), 'ServerPort' (1803), 'Sender Comp ID' (TTEK), 'Target Comp ID' (TAL), and 'Target Sub ID' (TALX). At the bottom right, there are 'Save' and 'Exit' buttons.

Field	Value
Server	ARCA
IP Address	10.17.214.116
Port Number	4005
Switch Machine	108.104.70.420
Switch UID	ARCA
Switch PwD	ARCA
Switch Type	NYSE
Switch Port	3000
ServerPort	1803
Sender Comp ID	TTEK
Target Comp ID	TAL
Target Sub ID	TALX

FIG. 35

FIG. 35



A screenshot of a 'Broker Commissions' dialog box. It features a 'Broker' dropdown menu set to 'ARCA' and a 'Commission' text field containing '0.016'. At the bottom, there are four buttons: 'Clear', 'Save', 'Delete', and 'Exit'. Handwritten annotations include '534' pointing to the 'Broker' dropdown and '532' pointing to the 'Commission' field.

Field	Value
Broker	ARCA
Commission	0.016

530
↙

FIG. 36

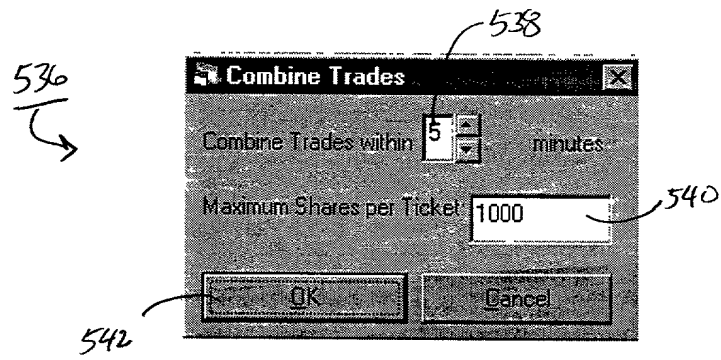


FIG. 37

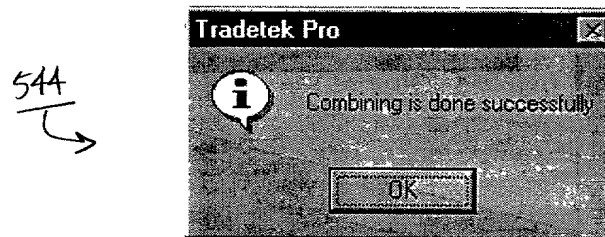


FIG. 38

User Maintenance

546 →

518 →

510 →

550 →

552 →

554 →

556 →

562 →

User Name: Account No:

Password: Account Name:

Buying Limit: Account Type:

Commission1: Market Type:

Commission2: Front Side Broker:

Status: ☒ Enabled ☐ Disabled Transmitting Firm:

Remaining servers:

Servers for this user:

Clear Save Delete Exit

FIG. 39

Server Maintenance

564 →

570 →

572 →

574 →

576 →

566 →

568 →

578 →

580 →

Name:

IP Address:

Port:

Interface:

Clear Save Delete Exit

FIG. 40

582

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Client Messages

Client: DAVIDA Server: ARCA Date: Today StkId: * Show

Client	StkId	Action	Quantity	Price	MMId	Reference No	Info
DAVIDA	MSFT	BOT	200	93 7/8	ARCA		
DAVIDA	CIEN	ACCEPT	300		ARCA		
DAVIDA	CIEN	BOT	100	177	ARCA		
DAVIDA	CIEN	BOT	200	176 15/16	ARCA		
DAVIDA	RHAT	ACCEPT	300		ARCA		
DAVIDA	RHAT	BOT	100	62 1/4	ARCA		
DAVIDA	RHAT	BOT	100	62 1/4	ARCA		
DAVIDA	RHAT	BOT	100	62 1/4	ARCA		
DAVIDA	YHOO	ACCEPT	800		ARCA		
DAVIDA	YHOO	SSHRT	800	155 5/16	ARCA		
DAVIDA	LVL	ACCEPT	1000		ARCA		
DAVIDA	LVL	BOT	1000	115 15/16	ARCA		
DAVIDA	ITWD	ACCEPT	700		ARCA		

Raw Message:

{accept|CIX|ACCEPT|100|61|ARCA|020300|10:29:27|100|261}

FIG. 41

589

584

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604

Client	StkId	Action	Quantity	Price	MMId	Reference No
Info	RawMessage	Time	MsgNumber			

FIG. 42

616
618

Server Messages

Server: ARCA Client: SAMPLE Date: Today SdkId: SAMPLE Show

Date	Sender	Type	Symbol	Seq Num	AdminFlag	Rejected	ServerId	Client
1000303	TTEK	Logon		1	-1	0	3	
1000303	TAL	Logon		1	0	0	3	
1000303	TTEK	NewOrderSingle	AMGN	15	0	0	3	JMKG
1000303	TAL	ExecutionReport	AMGN	15	0	0	3	JMKG
1000303	TAL	ExecutionReport	AMGN	16	0	0	3	JMKG
1000303	TTEK	OrderCancelRequest	PSFT	49	0	0	3	JMKG
1000303	TAL	OrderCancelReject		51	0	0	3	
1000303	TTEK	OrderCancelRequest	PSFT	50	0	0	3	JMKG
1000303	TAL	OrderCancelReject		52	0	0	3	
1000303	TTEK	Logout		108	-1	0	3	
1000303	TAL	Logout		110	0	0	3	

Raw Message:

8=FIX.4.0;5=59;35=A;49=TTEK;56=TAL;34=1;52=20000303-17:22:09;98=0;108=30;10=070;

FIG. 43

618

Date	Sender	Type	Symbol	Seq Num
AdminFlag	Rejected	ServerId	Client	Message

620 622 624 626 628

630 632 634 636 638

FIG. 44

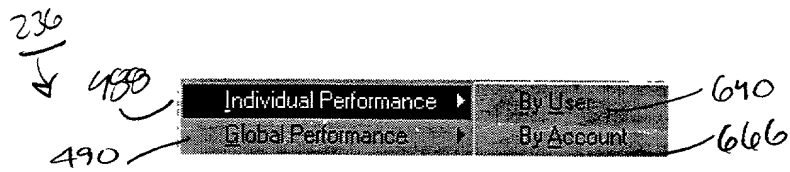


FIG. 45

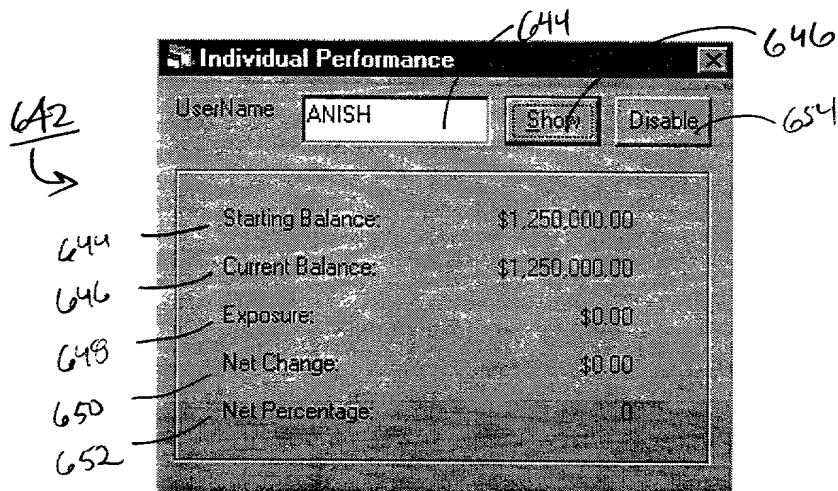


FIG. 46

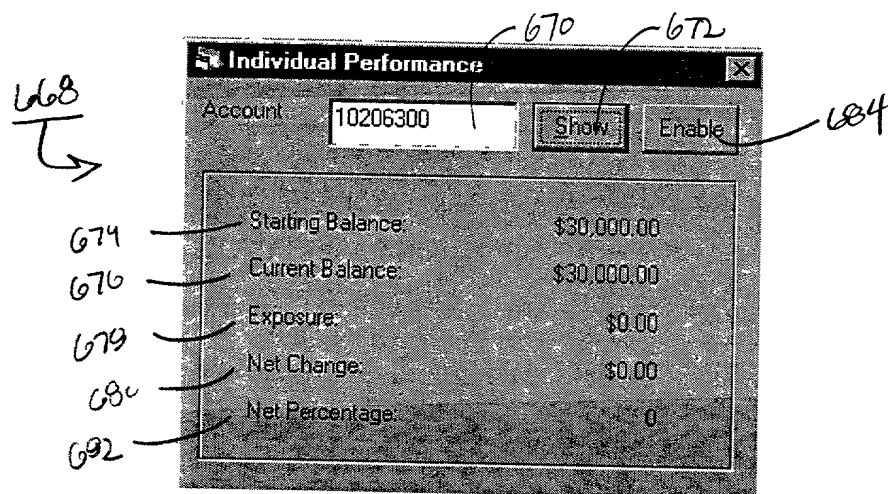


FIG. 47



FIG. 48

UserName	Starting	Current	Exposure	Change	Net %
ABC	\$1,125,000.00	\$1,125,000.00	\$0.00	\$0.00	0
ALPHA	\$100,000.00	\$100,000.00	\$0.00	\$0.00	0
ANISH	\$1,250,000.00	\$1,250,000.00	\$0.00	\$0.00	0
ARUNAS	\$2,000,000.00	\$2,000,000.00	\$0.00	\$0.00	0
BETA	\$100,000.00	\$100,000.00	\$0.00	\$0.00	0
DAVIDA	\$1,000,000.00	\$1,000,000.00	\$0.00	\$0.00	0
DELTA	\$50,000.00	\$50,000.00	\$0.00	\$0.00	0
DILEE	\$300,000.00	\$300,000.00	\$0.00	\$0.00	0
DLG	\$5,000,000.00	\$5,000,000.00	\$0.00	\$0.00	0
DMW	\$125,000.00	\$125,000.00	\$0.00	\$0.00	0
EBEL	\$125,000.00	\$125,000.00	\$0.00	\$0.00	0
GAMMA	\$50,000.00	\$50,000.00	\$0.00	\$0.00	0
GELFOND	\$50,000.00	\$50,000.00	\$0.00	\$0.00	0
JUNE	\$1,000,000.00	\$1,000,275.00	\$0.00	\$275.00	0.03
NIRANJAN	\$20,000.00	\$20,000.00	\$0.00	\$0.00	0
NIRANJAN1	\$10,000.00	\$10,000.00	\$0.00	\$0.00	0
PAUL	\$5,000,000.00	\$5,000,000.00	\$0.00	\$0.00	0
SCOTT	\$2,000,000.00	\$2,000,000.00	\$0.00	\$0.00	0
SOURABH	\$4,000,000.00	\$4,000,000.00	\$0.00	\$0.00	0
STEVE	\$300,099.00	\$300,099.00	\$0.00	\$0.00	0
TEST	\$1,000,000.00	\$1,000,000.00	\$0.00	\$0.00	0
TESTABC	\$12,000.00	\$12,000.00	\$0.00	\$0.00	0
ZULU	\$500,000.00	\$500,000.00	\$0.00	\$0.00	0

FIG. 49

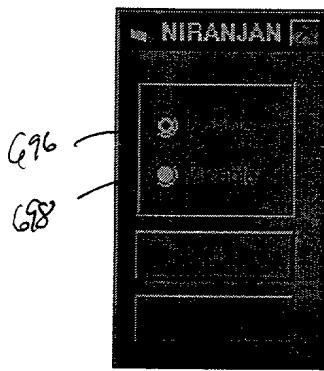


FIG. 50

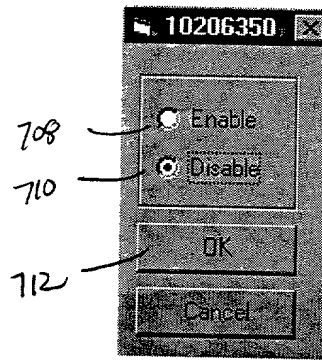


FIG. 52

702

Global Performance						
Account	Starting	Current	Exposure	Change	Net %	
10001	\$300,000.00	\$300,000.00	\$0.00	\$0.00		0
10206220	\$2,000,000.00	\$2,000,000.00	\$0.00	\$0.00		0
10206230	\$1,125,000.00	\$1,125,000.00	\$0.00	\$0.00		0
10206240	\$1,250,000.00	\$1,250,000.00	\$0.00	\$0.00		0
10206250	\$1,000,000.00	\$1,000,000.00	\$0.00	\$0.00		0
10206260	\$5,000,000.00	\$5,000,000.00	\$0.00	\$0.00		0
10206270	\$125,000.00	\$125,000.00	\$0.00	\$0.00		0
10206280	\$125,000.00	\$125,000.00	\$0.00	\$0.00		0
10206290	\$1,000,000.00	\$1,000,275.00	\$0.00	\$275.00		0.03
10206300	\$30,000.00	\$30,000.00	\$0.00	\$0.00		0
10206310	\$5,000,000.00	\$5,000,000.00	\$0.00	\$0.00		0
10206320	\$2,000,000.00	\$2,000,000.00	\$0.00	\$0.00		0
10206330	\$4,000,000.00	\$4,000,000.00	\$0.00	\$0.00		0
10206340	\$300,099.00	\$300,099.00	\$0.00	\$0.00		0
10206350	\$1,000,000.00	\$1,000,000.00	\$0.00	\$0.00		0
10206360	\$300,000.00	\$300,000.00	\$0.00	\$0.00		0
10206370	\$500,000.00	\$500,000.00	\$0.00	\$0.00		0
11000111	\$12,000.00	\$12,000.00	\$0.00	\$0.00		0
12700027	\$50,000.00	\$50,000.00	\$0.00	\$0.00		0

704

FIG. 51

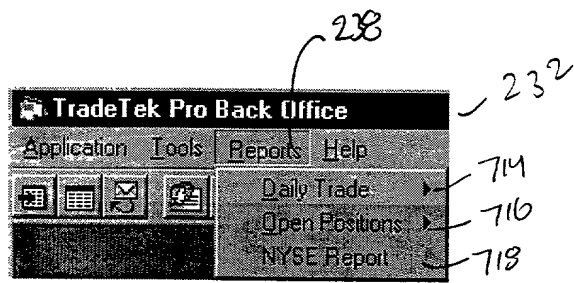


FIG. 53

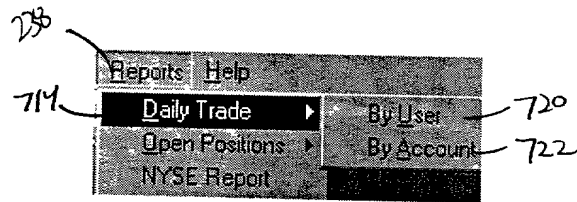


FIG. 54

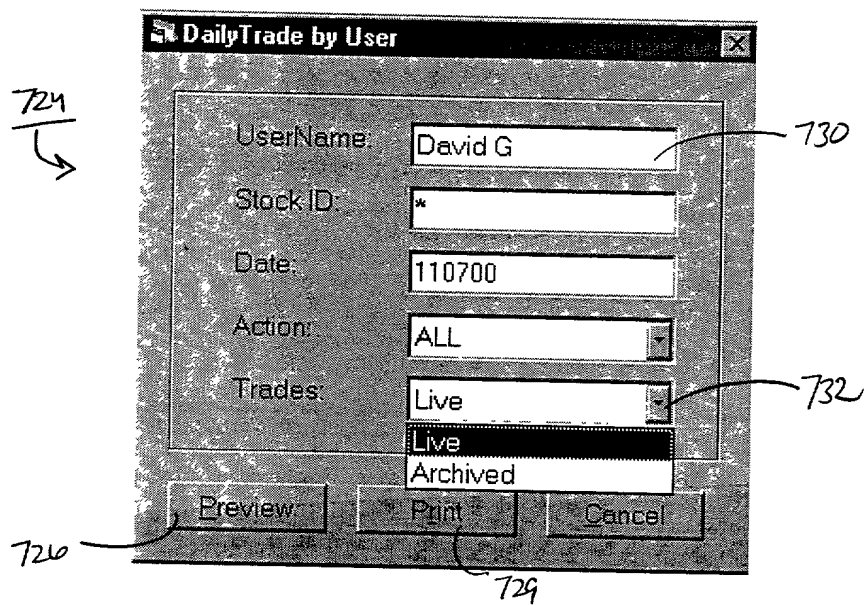


FIG. 55

User: ANISH
 Account: 10206240
 ANISH

Daily Trade Memorandum

728

RT#	Ticket#	Time	Stock	Shares	Action	Market	MMID	Price	Comm	SEC	Other	Total
07/07/2000												
15749	15749	13:46:21	TES IB	10	BOI	ACIS	ISLD	50 7/16	\$9.00	\$0.00	\$0.25	(\$513.38)
15749	15750	13:48:40	TES IB	10	SLD	ACIS	ISLD	47 3/16	\$9.00	\$0.02	\$0.25	\$462.88
15751	15751	14:50:00	TES IB	100	BOI	ACIS	ISLD	48	\$9.00	\$0.00	\$2.50	(\$4,809.00)
15751	15752	15:00:56	TES IB	10	BOI	ACIS	ISLD	400	\$1.00	\$0.00	\$0.25	(\$4,001.00)
15751	15753	15:01:29	TES IB	110	SLD	ACIS	ISLD	47 1/8	\$9.00	\$0.17	\$2.75	\$5,174.75
15754	15754	16:40:19	TES IB	1	BOI	ACIS	ISLD	46 7/8	\$9.00	\$0.00	\$0.03	(\$55.88)
15754	15755	16:40:49	TES IB	1	BOI	ACIS	ISLD	47	\$1.00	\$0.00	\$0.03	(\$48.00)
15754	15756	16:42:17	TES IB	1	BOI	ACIS	ISLD	47 5/8	\$1.00	\$0.00	\$0.03	(\$48.63)
15754	15757	16:42:20	TES IB	1	BOI	ACIS	ISLD	47 5/8	\$1.00	\$0.00	\$0.03	(\$48.63)
15754	15758	16:42:21	TES IB	1	BOI	ACIS	ISLD	47 5/8	\$1.00	\$0.00	\$0.03	(\$48.63)
15754	15759	16:59:10	TES IB	5	SLD	ACIS	ISLD	13	\$9.00	\$0.00	\$0.13	\$56.00

Total Sec: \$ 0.19
 Total Comm. & Fees: \$ 65.25
 Total Gross Profit/Loss: (\$3,879.50)

FIG. 56

734

DailyTrade by Account

Account: *

Stock ID: *

Date: 120700

Action: ALL

Trades: Live

714

Live

Archived

736

738

Preview

Print

742

Cancel

FIG. 57

FINANCIAL LINKS
 Member NASD & SIPC
 18 Crawford St, Needham, MA.

Friday July 07, 2000
 Phone: 781 455 0188
 Fax: 781 455 0188

Daily Trade Memorandum

Account: 10206240
 ANISH

740
 ↘

RT#	Ticket#	Time	Stock	Shares	Action	Market	MMID	Price	Comm	Other	SEC	Total
07/07/2000												
15749	15749	13:46:21	IES IB	10	BOI	ACTS	ISLD	30 7/16	\$9.00	\$0.25	\$0.00	(\$313.36)
15749	15750	13:48:40	IES IB	10	SLD	ACTS	ISLD	47 3/16	\$9.00	\$0.25	\$0.02	\$462.88
15751	15751	14:30:00	IES IB	100	BOI	ACTS	ISLD	48	\$9.00	\$2.50	\$0.00	(\$4,809.00)
15751	15752	15:00:56	IES IB	10	BOI	ACTS	ISLD	400	\$9.00	\$0.25	\$0.00	(\$4,001.00)
15751	15753	15:01:29	IES IB	110	SLD	ACTS	ISLD	47 1/8	\$9.00	\$2.75	\$0.17	\$5,174.75
15754	15754	16:40:19	IES IB	1	BOI	ACTS	ISLD	46 7/8	\$9.00	\$0.03	\$0.00	(\$55.88)
15754	15755	16:40:49	IES IB	1	BOI	ACTS	ISLD	47	\$9.00	\$0.03	\$0.00	(\$48.00)
15754	15756	16:42:17	IES IB	1	BOI	ACTS	ISLD	47 5/8	\$9.00	\$0.03	\$0.00	(\$48.63)
15754	15757	16:42:20	IES IB	1	BOI	ACTS	ISLD	47 5/8	\$9.00	\$0.03	\$0.00	(\$48.63)
15754	15758	16:42:21	IES IB	1	BOI	ACTS	ISLD	47 5/8	\$9.00	\$0.03	\$0.00	(\$48.63)
15754	15759	16:59:10	IES IB	5	SLD	ACTS	ISLD	13	\$9.00	\$0.13	\$0.00	\$56.00

Total Sec: \$0.19
 Total Comm. & Fees: \$ 87.25
 Total Gross Profit/Loss: (\$3,879.50)

FIG. 58

Open Positions by User

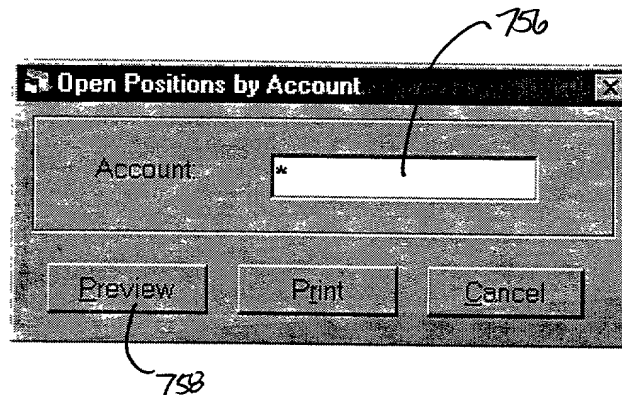
UserName:

748
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746
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750
 ↗

FIG. 59



754

FIG. 60

FINANCIAL LINKS

Member NASD & SIPC
18 Crawford St, Needham, MA.

Tuesday July 11, 2000
Phone: 781 455 0188
Fax: 781 455 0188

Open Positions as of 7/11/00 4:23:37PM

Account : 10206300
Niranyan Avadhuta

Stock	Type	Quantity	Avg. Price	Total
CSCO	LONG	200	111.00	22,200.00
MSFT	LONG	200	76.00	15,200.00
Total Amount:				\$37,400.00

FIG. 61

NYSE Report Parameters

From Date: 7/11/00

To Date: 7/11/00

File Name: NYSE0700.txt

User ID: 102305

Customer Name: TradeTek

Export Cancel

762

76A

FIG. 62

FINANCIAL LINKS

Member NASD & SIPC
18 Crawford St, Needham, MA.

Tuesday July 11, 2000
Phone: 781 455 0188
Fax: 781 455 0188

Open Positions as of 7/11/00 4:19:19PM

UserName: NIRANJAN
Account: 10206300
Niranjan Avadhuta

Stock	Type	Quantity	Price	Total
MSFT	LONG	200	76.00	15,200.00

Total Amount: \$15,200.00

752

FIG. 63

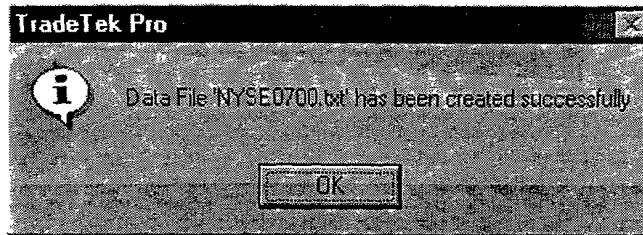


FIG. 64

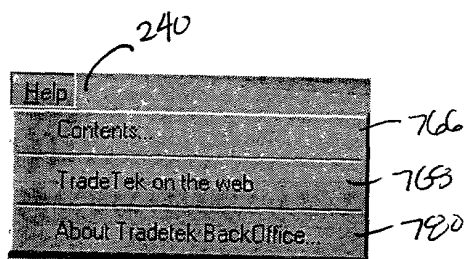


FIG. 65

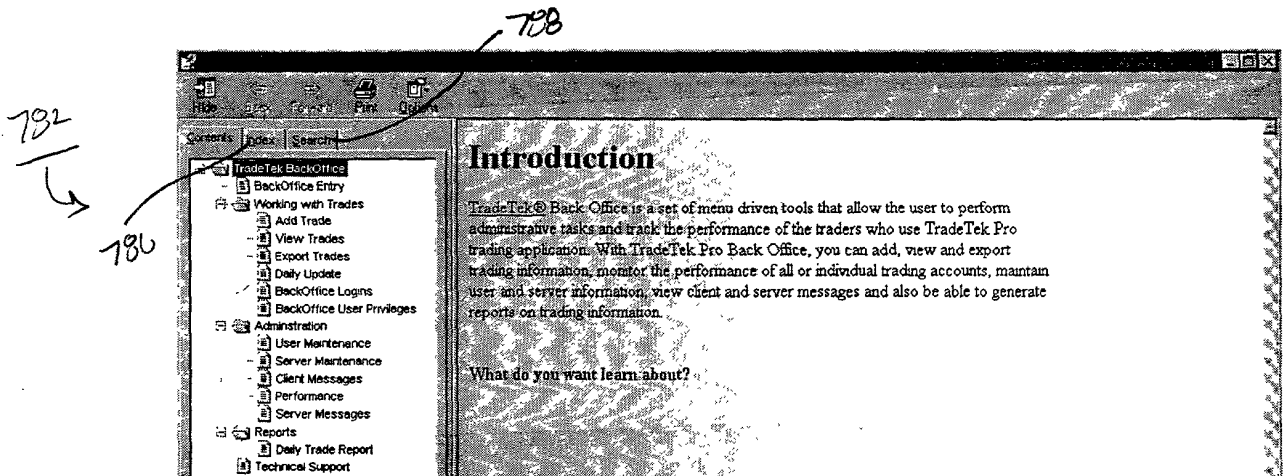


FIG. 66

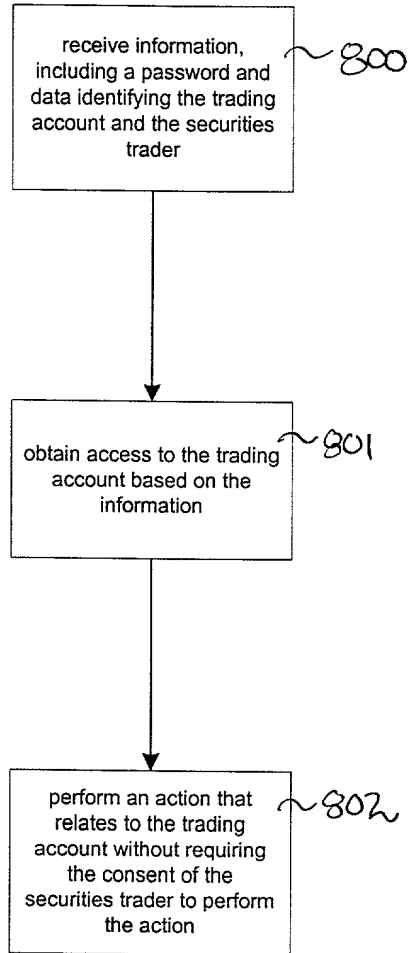


FIG. 67